FX Advanced Vanilla Options Seminar

Prof. Dr. Uwe Wystup

Agenda

<u>Day 1</u>

09:00 – 10:40 Introduction
Session 1: Recap of FX Options

10:40 - 11:00 coffee break

11:00 - 12:40 session 2: FX Market Data and Volatility Smile

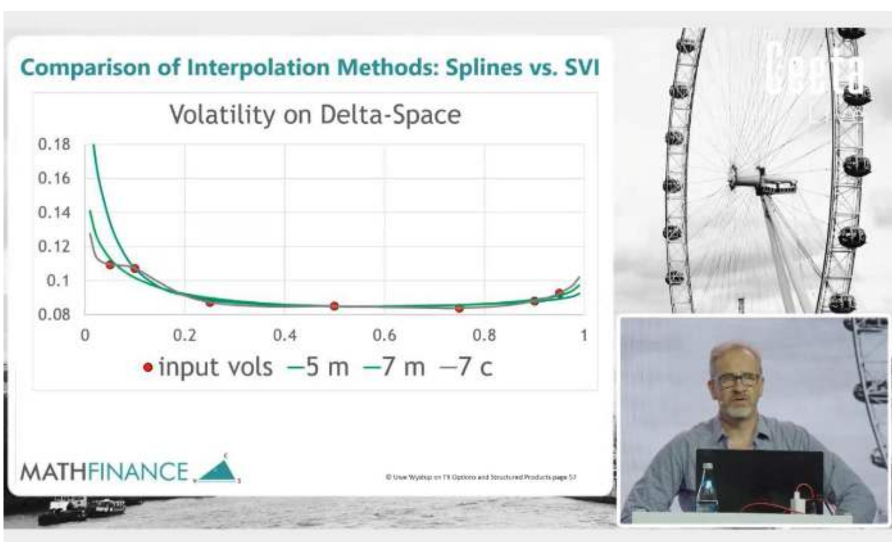
12:40 - 13:40 lunch

13:40 - 14:40 session 3: FX Options Greeks

14:40 - 15:00 coffee break

15:00 - 16:00 session 4: Interpolation and Extrapolation on the Smile and their Relevance for Exotics Pricing

Various interpolation and extrapolation methods are used for the smile surface in practice. We outline the most common ones and identify their respective pros and cons and extensions.



Day 2

08:30 - 9:00 coffee break and networking

09:00 - 10:40 session 1: Case Study: Risk Reversal for Corporate Treasury

10:40 - 11:00 coffee break

11:00 - 12:40 session 2: Advanced FX Smile Construction

The smile surface is the crucial building block to run a derivatives business. We go through the most relevant issues using 10 questions to your smile, discuss the traps and best practice.

12:40 - 13:40 lunch

13:40 - 14:40 session 3: Relevance of Smile surface for trading on platforms and exotics

14:40 - 15:00 coffee break

15:00 – 17:00 session 4: FX Vanilla Options in Wealth Management

Selected readings about Vanilla Options by Professor Uwe Wystup in Wilmott's FX Column

- Cable, Sterling, Loonies and Nokkies
- What is a Currency Option?
- Calendar Arbitrage in the FX volatility Surface

For further publications & articles, please visit our website at: www.mathfinance.com

Course details

Venue

On-site or online

Registration

For details, brochure request or registration please contact us at info@mathfinance.com